

Figure 1

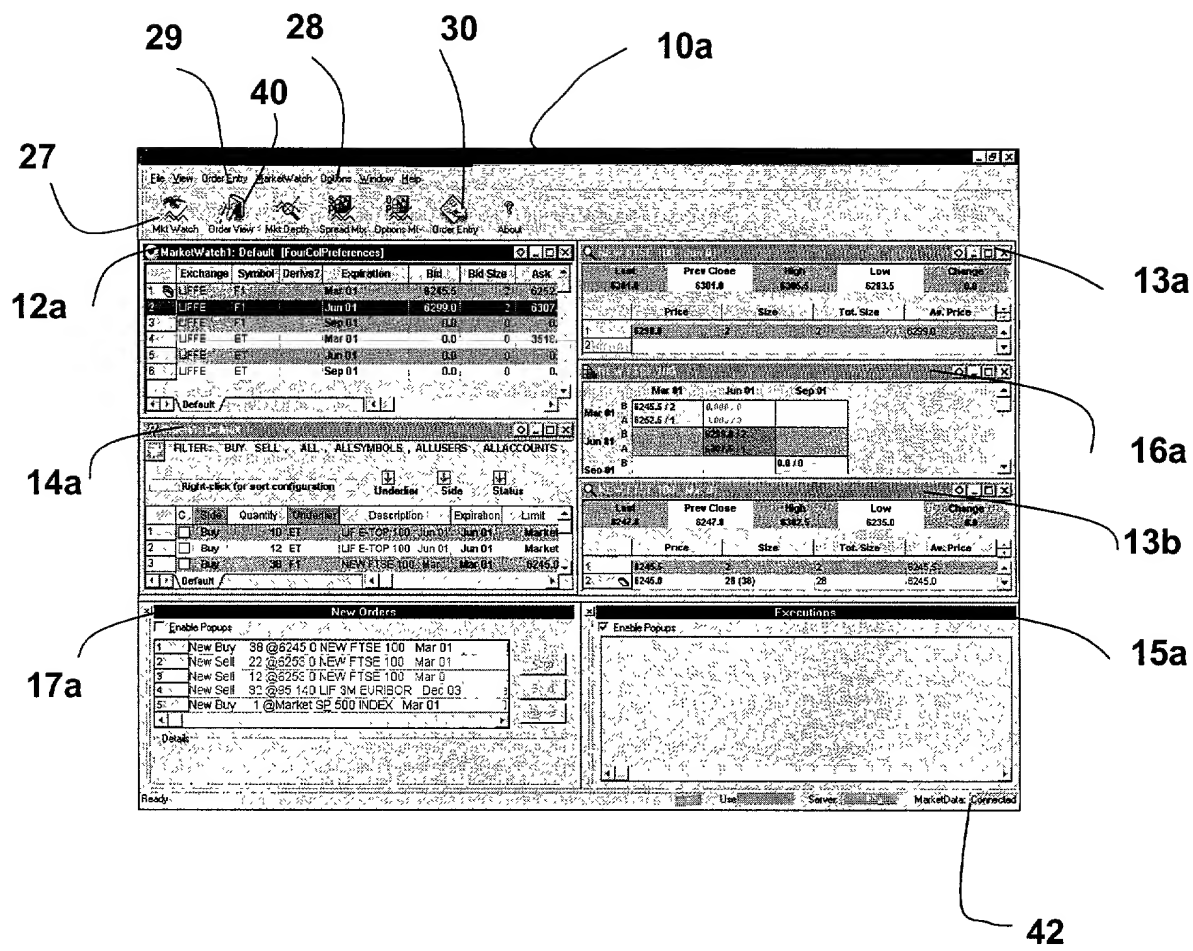


Figure 2

BUY : EURX DAX INDEX : Mar 01

| Bid Size | Bid | Ask | Ask Size | Last | Last Size | Change |
|----------|---------|---------|----------|---------|-----------|--------|
| 0 | 6667.00 | 6669.50 | 0 | 6670.00 | 2 | 0.50 |

BUY 50 DA Mar 01 @ 6666.00 Day

☒ BUY
☐ SELL

Product:
 Exchange: EUREX Symbol: DA
☒ Contracts
☐ Options
☐ Strategies
 Expiration: Mar 01

Price:
 Limit: 6666
 Stop: 0
☒ Limit
☐ Market
☐ Stop
☐ Stop/Limit

Time In Force: Day
 Capacity:
 Quantity:

Account: 6666
 Order Ref: ORD 123
 Comments: This is for XXX Client

☐ Open
☐ Close
☐ Park Order

Cancel
 Reset
 BUY

Figure 3

Orders3: Default

FILTER: BUY, SELL, ALLSYMBOLS, ALLUSERS, ALLACCOUNTS, ALLEXCHANGES

Right-click for sort configuration

Underlier Expiration Last Activity

| | C | P/C | Side | Quantity | Underlier | Description | Expiration | Limit | Stop | Strike | Executed Qty | Rem. Qty |
|---|---|-----|------|----------|-----------|--------------|------------|---------|------|--------|--------------|----------|
| 1 | | | Buy | 1 | DA | EURX DAX IND | Mar 01 | 6673.00 | | | 1 | 0 |
| 2 | | | Sell | 1 | DA | EURX DAX IND | Mar 01 | 6669.00 | | | 1 | 0 |
| 3 | | | Sell | 51 | ED | EURX EUR F1 | Mar 01 | 100.97 | | | 0 | 0 |
| 4 | | | Sell | 1 | F1 | NEW FTSE 100 | Mar 01 | 6270.0 | | | 0 | 0 |
| 5 | | | Buy | 2 | F1 | NEW FTSE 100 | Mar 01 | 6275.0 | | | 0 | 0 |

Default

Figure 4

Order Details

bid Ask Last Prev Close Change

02/02/2001 14:15:08 - futomad_qa6720010202

Buy 12 RX Mar 01 @105.95

Owner: sworker1 Account: 6666

Product: EURX EUR-BOBL: Mar 01

Filled: 12 Leaves: 0 AvgPrice: 105.70

Comments:

| | Qty | Price | Currency | Exec Point |
|---|-----|--------|----------|------------|
| 1 | 3 | 105.67 | EUR | DTBX |
| 2 | 1 | 105.68 | EUR | DTBX |
| 3 | 7 | 105.69 | EUR | DTBX |
| 4 | 1 | 105.94 | EUR | DTBX |

History / Fills / **File Summary**

OK

Figure 4A

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| | Exchange | Symbol | Derivs? | Expiration | Bid | Bid Size | Ask | Ask Size | Last | Change |
|---------|----------|--------|---------|------------|--------|----------|--------|----------|--------|--------|
| 1 | LIFFE | F1 | | Mar 01 | 6245.5 | 2 | 6252.5 | 1 | 6247.0 | 0.0 |
| 2 | LIFFE | F1 | | Jun 01 | 6299.0 | 2 | 6307.5 | 1 | 6301.0 | 0.0 |
| 3 | LIFFE | F1 | | Sep 01 | 0.0 | 0 | 0.0 | 0 | 6335.0 | 0.0 |
| 4 | LIFFE | ET | | Mar 01 | 0.0 | 0 | 3518.0 | 60 | 3510.0 | 0.0 |
| 5 | LIFFE | ET | | Jun 01 | 0.0 | 0 | 0.0 | 0 | 3509.0 | 0.0 |
| 6 | LIFFE | ET | | Sep 01 | 0.0 | 0 | 0.0 | 0 | 3512.0 | 0.0 |
| Default | | | | | | | | | | |

Figure 5

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| | Exchange | Symbol | Derivs? | Expiration | Bid | Bid Size | Ask | Ask Size | Last | Change |
|---------|----------|---|---------|------------|--------|----------|--------|----------|--------|--------|
| 1 | LIFFE | F1 | | Mar 01 | 6245.5 | 2 | 6252.5 | 1 | 6247.0 | 0.0 |
| 2 | | Sell 12 @ 6253.0 (Created: 02/01/2001 14:40:14) | | | 299.0 | 2 | 6307.5 | 1 | 6301.0 | 0.0 |
| 3 | | Sell 22 @ 6253.0 (Created: 02/01/2001 14:43:34) | | | 0.0 | 0 | 0.0 | 0 | 6335.0 | 0.0 |
| 4 | | Buy 38 @ 6245.0 (Created: 02/01/2001 14:43:48) | | | | | 3518.0 | 60 | 3510.0 | 0.0 |
| 5 | LIFFE | ET | | Jun 01 | 0.0 | 0 | 0.0 | 0 | 3509.0 | 0.0 |
| 6 | LIFFE | ET | | Sep 01 | 0.0 | 0 | 0.0 | 0 | 3512.0 | 0.0 |
| Default | | | | | | | | | | |

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- ✕ Pull
- ✓ Correct
- Details
- Clone

Figure 5A

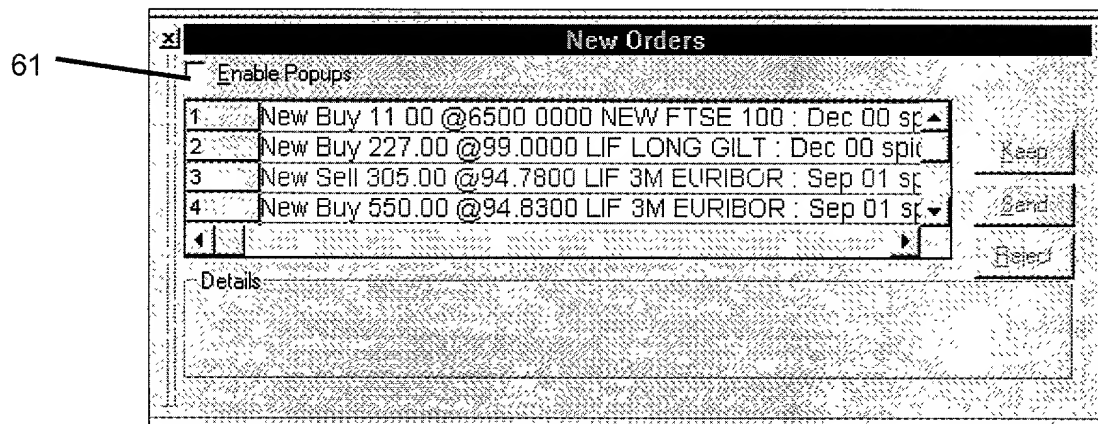


Figure 6

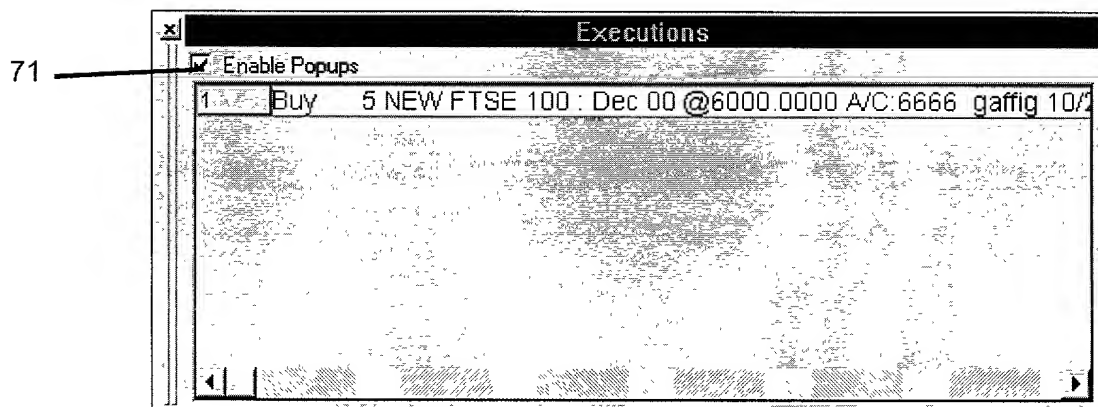


Figure 7

| Last | | Prev Close | | High | Low | Change |
|--------|--------|------------|-----------|-----------|--------|--------|
| 6247.0 | | 6247.0 | | 6302.5 | 6235.0 | 0.0 |
| | Price | Size | Tot. Size | Av. Price | | |
| 6 | 6256.5 | 1 | 6 | 6254.7 | | |
| 5 | 6256.0 | 1 | 5 | 6254.3 | | |
| 4 | 6255.5 | 1 | 4 | 6253.9 | | |
| 3 | 6254.5 | 1 | 3 | 6253.3 | | |
| 2 | 6253.0 | 1 (34) | 2 | 6252.7 | | |
| 1 | 6252.5 | 1 | 1 | 6252.5 | | |
| 1 | 6245.5 | 2 | 2 | 6245.5 | | |
| 2 | 6245.0 | 26 (38) | 28 | 6245.0 | | |
| 3 | 6243.0 | 2 | 30 | 6244.9 | | |
| 4 | 6240.5 | 1 | 31 | 6244.8 | | |
| 5 | 6240.0 | 1 | 32 | 6244.7 | | |
| 6 | 6238.5 | 2 | 34 | 6244.3 | | |
| 7 | 6238.0 | 1 | 35 | 6244.1 | | |

Figure 8

| | | Feb 01 | Mar 01 | Apr 01 | Jun 01 | Sep 01 | Dec 01 | Mar 02 | |
|--------|---|--------------|--------------|-----------|--------------|--------------|--------------|-------------|---|
| Feb 01 | B | 95.300 / 1 | | | 0.000 / 0 | | | | |
| | A | 95.330 / 200 | | | 0.000 / 0 | | | | |
| Mar 01 | B | | 95.365 / 85 | | 0.375 / 25 | 0.026 / 35 | 0.010 / 2 | 0.000 / 0 | 0 |
| | A | | 95.370 / 177 | | 0.340 / 3 | 0.010 / 25 | 0.000 / 0 | 0.000 / 0 | 0 |
| Apr 01 | B | | | 0.000 / 0 | | | | | |
| | A | | | 0.000 / 0 | | | | | |
| Jun 01 | B | | | | 95.630 / 127 | 0.170 / 5 | | 0.000 / 0 | 0 |
| | A | | | | 95.635 / 173 | 0.190 / 10 | | 0.010 / 100 | 0 |
| Sep 01 | B | | | | | 95.755 / 442 | 0.000 / 0 | 0.000 / 0 | 0 |
| | A | | | | | 95.760 / 141 | 0.000 / 0 | 0.000 / 0 | 0 |
| Dec 01 | B | | | | | | 95.635 / 27 | 0.000 / 0 | 0 |
| | A | | | | | | 95.645 / 250 | 0.000 / 0 | 0 |
| Mar 02 | B | | | | | | | 95.640 / 84 | 0 |
| | A | | | | | | | 95.650 / 64 | 0 |
| Jun 02 | B | | | | | | | | |

Figure 9

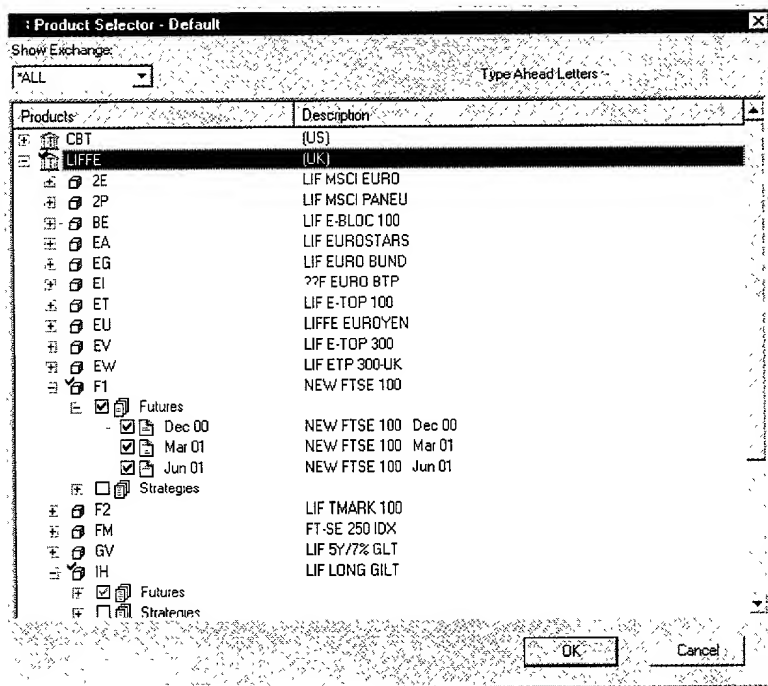


Figure 10